For Internal Use. Qnlly Submit 1 Original OMB APPROVAL Sec File No. 9-11 UNITED STATES
UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549 3235-0504 OMB Number: Expires: July 31, 2004 Estimated average burden hours per response Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934 READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM Part I **Initial Listing Report** 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges) 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Corporation 3. Class of New Derivative Securities Product: **Index Linked Note** 4. Name of Underlying Instrument: Nikkei 225 Index 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Broad-based 6. Ticker Symbol(s) of New Derivative Securities Product: 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: Tokyo 8. Settlement Methodology of New Derivative Securities Product: Regular way trades settle on T + 3 (cash settled) 9. Position Limits of New Derivative Securities Product (if applicable): N/A Part II Execution The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Gary N. Sundick

Title:
Vice President, Listing Qualifications

Telephone Number:
301 978-5214

Manual Signature of Official Responsible for Form:

Section 19b-4

Rule 19b-4(e)

Public

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